



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 18/07/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.96920	7.05790	1.27274	7.06250	6.9900	297,379
18/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.09900	1.01300	7.82530	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.14700	1.06100	7.49782	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	3,000
18/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.05000	0.96500	8.09524	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.85900	0.77600	9.66240	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	15,000
18/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06600	0.08100	22.72727	0.00000	0.0000	5,000
18/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.49700	0.42300	14.88934	0.00000	0.0000	2,800
18/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.27300	0.33500	22.71062	0.00000	0.0000	980
18/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.10400	0.07700	25.96154	0.00000	0.0000	10,000
18/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.21300	0.26800	25.82160	0.00000	0.0000	6,000
18/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.14400	0.11000	23.61111	0.00000	0.0000	10,000
18/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54000	0.46400	14.07407	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05900	0.07200	22.03390	0.00000	0.0000	10,000
18/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.67300	0.59400	11.73848	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04200	0.05200	23.80952	0.00000	0.0000	200
18/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34200	0.41000	19.88304	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07300	0.05200	28.76712	0.00000	0.0000	5,980
18/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05000	0.03400	32.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.41900	0.49200	17.42243	0.00000	0.0000	6,060
18/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.26200	0.20400	22.13740	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13100	0.16200	23.66412	0.00000	0.0000	6,060
18/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.83200	2.74300	3.14266	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.41300	0.34400	16.70702	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.08200	0.10200	24.39024	0.00000	0.0000	8,880
18/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.33500	0.27000	19.40299	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.10400	0.12800	23.07692	0.00000	0.0000	6,000
18/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.04000	0.02700	32.50000	0.00000	0.0000	8,880
18/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.45900	0.53500	16.55773	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.30700	0.37200	21.17264	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.08800	0.06400	27.27273	0.00000	0.0000	1,980
18/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.12300	0.09200	25.20325	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.24200	0.30000	23.96694	0.00000	0.0000	1,980
18/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.58400	0.50600	13.35616	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05300	0.06400	20.75472	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.18600	0.23700	27.41935	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.16700	0.12900	22.75449	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.71900	0.63800	11.26565	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.11700	0.14400	23.07692	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.29800	0.23600	20.80537	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.16600	0.20800	25.30120	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.19700	0.15000	23.85787	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.58900	0.67100	13.92190	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.81200	0.72900	10.22167	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.22000	1.30800	7.21311	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.09200	0.11400	23.91304	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.37300	0.30600	17.96247	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04700	0.05800	23.40426	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.62800	0.55000	12.42038	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.17000	1.25800	7.52137	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.19600	1.10900	7.27425	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.12000	1.20900	7.94643	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.76600	0.68400	10.70496	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.68100	0.76500	12.33480	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.27000	1.35800	6.92913	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.14700	0.18200	23.80952	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.22800	0.17400	23.68421	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.38000	0.45000	18.42105	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06100	0.04200	31.14754	0.00000	0.0000	200
18/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.07400	0.09100	22.97297	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.45500	0.38300	15.82418	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00000	0.02800	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.00000	0.87000	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.06210	7.15170	1.26874	7.15800	7.1035	47,668
18/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19300	0.22100	14.50777	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48100	0.41900	12.88981	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.18100	0.20700	14.36464	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.51900	0.45500	12.33141	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20700	0.23600	14.00966	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44500	0.38400	13.70787	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.14800	0.12100	18.24324	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.46000	0.52300	13.69565	0.00000	0.0000	6,425
18/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.02400	0.94500	7.71484	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08600	0.09700	12.79070	0.00000	0.0000	2,962
18/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.25400	0.21500	15.35433	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.31600	0.36700	16.13924	0.00000	0.0000	2,962
18/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.40900	0.35100	14.18093	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.22100	0.25300	14.47964	0.00000	0.0000	5,000
18/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.93600	1.01900	8.86752	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	5,000
18/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.59600	0.52900	11.24161	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15800	0.18100	14.55696	0.00000	0.0000	500
18/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.67800	0.75300	11.06195	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.06600	0.05100	22.72727	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.71900	0.79500	10.57024	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.05700	0.04300	24.56140	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.84700	0.92700	9.44510	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.07000	0.99000	7.47664	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.12400	1.21200	7.82918	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.16900	0.19300	14.20118	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.55700	0.49100	11.84919	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.49300	0.55800	13.18458	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.13100	0.10600	19.08397	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.42900	0.48900	13.98601	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.16700	0.13700	17.96407	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.09700	0.10900	12.37113	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.93500	0.85700	8.34225	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.12300	0.14000	13.82114	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.76100	0.68800	9.59264	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.39800	0.45600	14.57286	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.18600	0.15400	17.20430	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.80300	0.88200	9.83811	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.04100	0.03000	26.82927	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.76100	0.83800	10.11827	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.04900	0.03600	26.53061	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.07600	1.16300	8.08550	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.10900	0.12300	12.84404	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.84700	0.77100	8.97285	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.13900	0.15900	14.38849	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.67700	0.60700	10.33973	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.56400	0.63300	12.23404	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.10200	0.08100	20.58824	0.00000	0.0000	5,000
18/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.22100	1.30900	7.20721	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.00000	0.11600	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.00000	0.81400	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.15730	7.24760	1.26165	7.25000	7.2005	15,114
18/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.42500	0.47700	12.23529	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30400	0.26500	12.82895	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.40000	0.45000	12.50000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32900	0.28800	12.46201	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.45100	0.50500	11.97339	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28000	0.24300	13.21429	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.44400	0.49700	11.93694	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28700	0.24900	13.24042	0.00000	0.0000	1,000
18/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.37000	0.41700	12.70270	0.00000	0.0000	4,100
18/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.36300	0.31900	12.12121	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.33300	0.37000	11.11111	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.42600	0.37200	12.67606	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.55800	0.61900	10.93190	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.20100	0.17100	14.92537	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.35100	0.39300	11.96581	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.39400	0.34500	12.43655	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.59000	0.65200	10.50847	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.18300	0.15400	15.84699	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.24400	0.27100	11.06557	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.63700	0.57300	10.04710	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.16600	0.18400	10.84337	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.95900	0.88600	7.61210	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.28500	0.31600	10.87719	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.52800	0.46800	11.36364	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.12300	0.13500	9.75610	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.26600	1.18700	6.24013	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.62200	0.68600	10.28939	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.16500	0.13800	16.36364	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.11800	0.13000	10.16949	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.31100	1.23200	6.02593	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.52800	0.58600	10.98485	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.22100	0.18800	14.93213	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.15900	0.17600	10.69182	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.00200	0.92800	7.38523	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.39300	0.44300	12.72265	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.33600	0.29500	12.20238	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.65600	0.72200	10.06098	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.14900	0.12400	16.77852	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.27000	0.30000	11.11111	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.56300	0.50200	10.83481	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.13400	0.14700	9.70149	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.17700	1.09900	6.62702	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.18300	0.20200	10.38251	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.87600	0.80400	8.21918	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.41800	0.46900	12.20096	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.31100	0.27100	12.86174	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.69100	0.75800	9.69609	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.13400	0.11000	17.91045	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.19100	0.21200	10.99476	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.83400	0.76400	8.39329	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.15200	0.16800	10.52632	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.04500	0.97000	7.17703	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.17400	0.19300	10.91954	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.91700	0.84500	7.85169	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.13900	0.15400	10.79137	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.13200	1.05600	6.71378	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.30000	0.33300	11.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.49300	0.43500	11.76471	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.00000	0.35100	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.40300	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.00000	0.55500	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00000	0.20700	100.00000	0.00000	0.0000	0
18/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.25910	7.34990	1.25084	0.00000	0.0000	2,000
18/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.44400	0.49100	10.58559	0.00000	0.0000	0
18/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.43500	0.39100	10.11494	0.00000	0.0000	0
18/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.42500	0.46700	9.88235	0.00000	0.0000	0
18/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.46600	0.41700	10.51502	0.00000	0.0000	0
18/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.46700	0.51500	10.27837	0.00000	0.0000	0
18/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.40800	0.36500	10.53922	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.36510	7.45580	1.23148	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.58500	0.63500	8.54701	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.42000	0.37900	9.76190	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.56200	0.61000	8.54093	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.44700	0.40400	9.61969	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.61000	0.66100	8.36066	0.00000	0.0000	13,000
18/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.39500	0.35500	10.12658	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.47500	0.43100	9.26316	0.00000	0.0000	0
18/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.54000	0.58700	8.70370	0.00000	0.0000	11,000
18/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.46820	7.55860	1.21047	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.49700	0.53200	7.04225	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.72900	0.67300	7.68176	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.48100	0.51500	7.06861	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.76300	0.70600	7.47051	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.51300	0.54900	7.01754	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.69500	0.64000	7.91367	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.94500	0.88300	6.56085	0.00000	0.0000	0
18/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41300	0.44200	7.02179	0.00000	0.0000	300
18/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.43500	8.52380	1.05276	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.07300	1.11300	3.72787	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.13800	1.08900	4.30580	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.05600	1.09600	3.78788	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.17100	1.12200	4.18446	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.09000	1.13100	3.76147	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.10500	1.05700	4.34389	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.82300	0.78100	5.10328	0.00000	0.0000	0
18/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.25800	1.30500	3.73609	0.00000	0.0000	200
18/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.23230	9.32110	0.96184	0.00000	0.0000	0
18/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45400	1.49700	2.95736	0.00000	0.0000	0
18/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42200	1.37600	3.23488	0.00000	0.0000	0
18/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43700	1.47900	2.92276	0.00000	0.0000	0
18/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45500	1.40800	3.23024	0.00000	0.0000	0
18/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47100	1.51500	2.99116	0.00000	0.0000	0
18/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38900	1.34400	3.23974	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.96920	7.05790	1.27274	7.04350	7.0113	417
18/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13116	0.16225	23.70387	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.26196	0.20435	21.99191	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.11668	0.14438	23.74014	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.29748	0.23648	20.50558	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14746	0.18222	23.57249	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.22826	0.17432	23.63095	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.33463	0.27055	19.14951	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.10383	0.12845	23.71184	0.00000	0.0000	50
18/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.06210	7.15170	1.26874	0.00000	0.0000	15
18/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.31595	0.36703	16.16712	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.25385	0.21533	15.17432	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.29132	0.34003	16.72044	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.27922	0.23833	14.64437	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.34200	0.39544	15.62573	0.00000	0.0000	0
18/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.22990	0.19374	15.72858	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.22470	11.29360	0.61382	11.33500	11.2600	34,357
18/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.14500	0.16500	13.79310	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.42000	0.37100	11.66667	0.00000	0.0000	200
18/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.13200	0.15000	13.63636	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.45700	0.40600	11.15974	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.15900	0.18100	13.83648	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.38400	0.33700	12.23958	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.10800	0.12300	13.88889	0.00000	0.0000	8,945
18/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.53300	0.47900	10.13133	0.00000	0.0000	100
18/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.92000	0.85700	6.84783	0.00000	0.0000	200
18/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.14700	0.12500	14.96599	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.37200	0.41900	12.63441	0.00000	0.0000	3,455
18/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.76300	0.82400	7.99476	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	5,490
18/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.40500	0.45400	12.09877	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.13000	0.11000	15.38462	0.00000	0.0000	1,200
18/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.22800	0.19800	13.15789	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.25300	0.29200	15.41502	0.00000	0.0000	1,200
18/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.47700	0.52900	10.90147	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.10200	0.08500	16.66667	0.00000	0.0000	630
18/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.18400	0.15800	14.13043	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.30900	0.35200	13.91586	0.00000	0.0000	630
18/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.28000	0.32200	15.00000	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.20500	0.17800	13.17073	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.06700	0.07600	13.43284	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.74200	0.68200	8.08625	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.08900	0.10200	14.60674	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.61400	0.55800	9.12052	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.08100	0.09200	13.58025	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.65600	0.59800	8.84146	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.23100	0.26500	14.71861	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.25600	0.22100	13.67188	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.55300	0.60800	9.94575	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.07800	0.06400	17.94872	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.09800	0.11200	14.28571	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.57300	0.51800	9.59860	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.07300	0.08400	15.06849	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.69800	0.64000	8.30946	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.63400	0.69200	9.14826	0.00000	0.0000	0
18/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.36360	11.43320	0.61248	11.46600	11.3875	9,345
18/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.29100	0.32500	11.68385	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.57700	0.54200	6.06586	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.27600	0.30800	11.59420	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61200	0.57500	6.04575	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.30700	0.34200	11.40065	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.54300	0.50900	6.26151	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.16000	0.18100	13.12500	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.99600	0.94800	4.81928	0.00000	0.0000	250

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.42600	0.47400	11.26761	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.36200	0.34100	5.80110	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.22200	0.24900	12.16216	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.75800	0.71600	5.54090	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.26100	0.29200	11.87739	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.64700	0.60900	5.87326	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.95300	1.01600	6.61070	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.79900	0.85900	7.50939	0.00000	0.0000	0
18/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.13500	0.12600	6.66667	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.50580	11.57690	0.61795	11.62000	11.5500	2,832
18/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.56400	0.60200	6.73759	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.50800	0.47500	6.49606	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.54100	0.57800	6.83919	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.53500	0.50100	6.35514	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.58900	0.62700	6.45161	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.48300	0.45000	6.83230	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.52100	0.55400	6.33397	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.56500	0.52700	6.72566	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.39800	0.42300	6.28141	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.79200	0.74600	5.80808	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.80900	0.85600	5.80964	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.30300	0.27900	7.92079	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.43000	0.45600	6.04651	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.72400	0.67900	6.21547	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.29400	0.31200	6.12245	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.08800	1.03500	4.87132	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.61300	0.65300	6.52529	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.45700	0.42600	6.78337	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.87200	0.92100	5.61927	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.26600	0.24400	8.27068	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.46400	0.49200	6.03448	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.65800	0.61500	6.53495	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.75000	0.79400	5.86667	0.00000	0.0000	0
18/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.34400	0.31700	7.84884	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.65880	11.73040	0.61413	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.57100	0.60600	6.12960	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.76200	0.72600	4.72441	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.55400	0.58700	5.95668	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.79500	0.75700	4.77987	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.58900	0.62500	6.11205	0.00000	0.0000	0
18/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.73000	0.69500	4.79452	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08820	0.08920	1.13379	0.08875	0.0888	12,416
18/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00844	0.00935	10.78199	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00024	0.00015	37.50000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00211	0.00245	16.11374	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00391	0.00325	16.87980	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01821	0.01921	5.49149	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41180	11.41080	0.00876	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08940	0.09050	1.23043	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01048	0.01140	8.77863	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00108	0.00090	16.66667	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00464	0.00516	11.20690	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00524	0.00466	11.06870	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01948	0.02057	5.59548	0.00000	0.0000	0
18/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00007	12.50000	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.82440	9.87990	0.56492	9.90000	9.9000	58,554
18/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.29800	0.33400	12.08054	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.12400	0.10400	16.12903	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.26700	0.30100	12.73408	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.14300	0.12100	15.38462	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.33200	0.36900	11.14458	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.10800	0.08900	17.59259	0.00000	0.0000	2,065
18/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.18600	0.16000	13.97849	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.21000	0.24000	14.28571	0.00000	0.0000	5,655
18/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.62600	0.57500	8.14696	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.05000	0.05500	10.00000	0.00000	0.0000	3,590
18/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.56400	0.61100	8.33333	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04000	0.03100	22.50000	0.00000	0.0000	6,195
18/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.07200	0.08100	12.50000	0.00000	0.0000	6,195
18/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.49800	0.45100	9.43775	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.13300	0.14900	12.03008	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.30900	0.26900	12.94498	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.85200	0.79900	6.22066	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.48100	0.52500	9.14761	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.05700	0.04500	21.05263	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.76000	0.70800	6.84211	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.80600	0.75300	6.57568	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
18/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.71500	0.66300	7.27273	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.93100	9.98800	0.57396	9.97200	9.9720	4,928
18/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.39900	0.43100	8.02005	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26800	0.24300	9.32836	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.37300	0.40400	8.31099	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.29200	0.26600	8.90411	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.42700	0.45900	7.49415	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24600	0.22100	10.16260	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.30800	0.33000	7.14286	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.37700	0.34200	9.28382	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.54800	0.58500	6.75182	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.16700	0.14700	11.97605	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.72600	0.76900	5.92287	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.09500	0.08100	14.73684	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.65100	0.69200	6.29800	0.00000	0.0000	0
18/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.12000	0.10400	13.33333	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.04170	10.10170	0.59751	0.00000	0.0000	8,503
18/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.41400	0.43900	6.03865	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.47200	0.43700	7.41525	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.39600	0.42000	6.06061	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.50400	0.46800	7.14286	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.43400	0.46200	6.45161	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.44200	0.41000	7.23982	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.07300	1.12600	4.93942	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08100	0.07400	8.64198	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.36100	0.38300	6.09418	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.56900	0.53100	6.67838	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.55800	0.59300	6.27240	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.31600	0.29100	7.91139	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.11700	1.17000	4.74485	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.50600	0.53800	6.32411	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.36400	0.33600	7.69231	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.26400	0.27900	5.68182	0.00000	0.0000	0
18/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.82200	0.77700	5.47445	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.36110	7.40210	0.55698	0.00000	0.0000	25,454
18/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.71700	0.75700	5.57880	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.66900	0.70900	5.97907	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.76600	0.80600	5.22193	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08000	0.09300	16.25000	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.21900	0.19100	12.78539	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09600	0.11100	15.62500	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.18500	0.15900	14.05405	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.39200	0.42800	9.18367	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.23200	0.26300	13.36207	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.07100	0.06100	14.08451	0.00000	0.0000	0
18/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06700	0.07800	16.41791	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.25600	0.22600	11.71875	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.26900	0.30200	12.26766	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05800	0.05000	13.79310	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.60500	0.56600	6.44628	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.62100	0.66100	6.44122	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.65200	0.61300	5.98160	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.57400	0.61300	6.79443	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.30800	0.34200	11.03896	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.79700	0.75700	5.01882	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11400	0.13100	14.91228	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.15300	0.12900	15.68627	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.70000	0.66100	5.57143	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.38080	7.42090	0.54330	0.00000	0.0000	690
18/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.75500	0.79100	4.76821	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.71000	0.74500	4.92958	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.80000	0.83700	4.62500	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16000	0.17500	9.37500	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.27900	0.25400	8.96057	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25400	0.27600	8.66142	0.00000	0.0000	0
18/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.17300	0.15500	10.40462	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.40510	7.44570	0.54827	0.00000	0.0000	4
18/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.35400	0.38200	7.90960	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19900	0.18600	6.53266	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.32500	0.35300	8.61538	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.22000	0.20700	5.90909	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.38400	0.41300	7.55208	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17900	0.16700	6.70391	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27300	0.29900	9.52381	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26800	0.25300	5.59701	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.55400	0.58700	5.95668	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09900	0.09100	8.08081	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15400	0.17000	10.38961	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.49900	0.47400	5.01002	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25200	0.27400	8.73016	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29700	0.27800	6.39731	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.51800	0.55000	6.17761	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11300	0.10400	7.96460	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.21800	1.25800	3.28407	0.00000	0.0000	0
18/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.44090	8.46000	0.22628	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.53400	1.54900	0.97784	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39300	0.38900	1.01781	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.49600	1.51000	0.93583	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40500	0.40000	1.23457	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.57200	1.58700	0.95420	0.00000	0.0000	0
18/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38100	0.37700	1.04987	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.27410	7.32750	0.73411	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.14400	0.18400	27.77778	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.12000	0.10700	10.83333	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12200	0.15500	27.04918	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.14800	0.12800	13.51351	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.17300	0.21600	24.85549	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.09900	0.08900	10.10101	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.54500	0.49900	8.44037	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.02300	0.03100	34.78261	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.49900	0.45400	9.01804	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.59100	0.54400	7.95262	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.04900	0.06500	32.65306	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.32500	0.28800	11.38462	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.68000	0.73200	7.64706	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.40100	0.45100	12.46883	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.68600	0.63700	7.14286	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.35600	7.40980	0.73138	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.28300	0.31900	12.72085	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.17700	0.15900	10.16949	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.25500	0.28900	13.33333	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.19900	0.17900	10.05025	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.31200	0.35000	12.17949	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.15600	0.14000	10.25641	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.13000	0.14900	14.61538	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.42400	0.38900	8.25472	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.60400	0.65200	7.94702	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.14300	0.16300	13.98601	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.38700	0.35300	8.78553	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.56300	0.61000	8.34813	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.20900	0.23500	12.44019	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.25300	0.22500	11.06719	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.52300	0.56900	8.79541	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.06700	0.05900	11.94030	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.19000	0.21500	13.15789	0.00000	0.0000	0
18/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.28400	0.25500	10.21127	0.00000	0.0000	0
18/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02620	0.01920	26.71756	0.00000	0.0000	22,388
18/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.14580	0.17680	21.26200	0.00000	0.0000	21,898
18/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.54410	8.63240	1.03346	0.00000	0.0000	922
18/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.90600	0.99100	9.38190	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.86000	0.94300	9.65116	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.95400	1.04000	9.01468	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.30700	0.36100	17.58958	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.16300	0.12900	20.85890	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.08100	0.09500	17.28395	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.58700	0.51300	12.60647	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.09000	0.10600	17.77778	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.54600	0.47400	13.18681	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.76800	0.84900	10.54688	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.10000	0.11800	18.00000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.50600	0.43600	13.83399	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.13700	0.16200	18.24818	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.39300	0.33000	16.03053	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.12400	0.14600	17.74194	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.43000	0.36400	15.34884	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.07200	0.08600	19.44444	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.62800	0.55400	11.78344	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.05200	0.06200	19.23077	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.75800	0.68000	10.29024	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.72300	0.80200	10.92669	0.00000	0.0000	0
18/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.66740	8.75780	1.04299	0.00000	0.0000	50
18/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.55100	0.61200	11.07078	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.18400	0.15400	16.30435	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.52000	0.57900	11.34615	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.20300	0.17100	15.76355	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.58200	0.64500	10.82474	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.16500	0.13700	16.96970	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.43600	0.48900	12.15596	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.26900	0.23100	14.12639	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.64900	0.71600	10.32357	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.13200	0.10800	18.18182	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.83600	0.91200	9.09091	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.06900	0.05400	21.73913	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.41100	0.46100	12.16545	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.29400	0.25300	13.94558	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.27200	0.30500	12.13235	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.50500	0.44700	11.48515	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.15300	0.17200	12.41830	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.88600	0.81400	8.12641	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.20400	0.22800	11.76471	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.68700	0.62000	9.75255	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.46300	0.51800	11.87905	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.24600	0.21000	14.63415	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.75800	0.83100	9.63061	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.09100	0.07300	19.78022	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.96100	1.04100	8.32466	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.30500	0.34200	12.13115	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.43800	0.38400	12.32877	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.04900	1.13600	8.29361	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.34300	0.38500	12.24490	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.37600	0.32700	13.03191	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.25600	0.28700	12.10938	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.53900	0.47900	11.13173	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.38600	0.43500	12.69430	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.31900	0.27700	13.16614	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.14500	0.16200	11.72414	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.92800	0.85400	7.97414	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.19200	0.21600	12.50000	0.00000	0.0000	0
18/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.72500	0.65800	9.24138	0.00000	0.0000	0
18/07/2011	RAIN 2011/09/19			Foreign Exchange Future	14,107.37000	14,231.07000	0.87685	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07850	1.09080	1.14047	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01880	0.02300	22.34043	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04030	0.03220	20.09926	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00820	0.01010	23.17073	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07970	0.06930	13.04893	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04180	0.05020	20.09569	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01330	0.00940	29.32331	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09540	1.10730	1.08636	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04170	0.04710	12.94964	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.04630	0.03980	14.03888	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02600	0.02940	13.07692	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08060	0.07210	10.54591	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06690	0.07490	11.95815	0.00000	0.0000	0
18/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02150	0.01760	18.13953	0.00000	0.0000	0
Future Open Interest										564,934
Option Open Interest										212,499
Total										777,433